LSTM System Identification

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Undergrad Thesis Title: Data Driven Gas Lift Well And Network Optimization With Neural Network Based System Identification Using

Modbus Simulator

Data Preparation

```
In [ ]: import numpy as np
        from tensorflow.keras.models import Sequential
        from tensorflow.keras.layers import LSTM
        from tensorflow.keras.layers import Dense, Dropout
        import pandas as pd
        from matplotlib import pyplot as plt
        import matplotlib.pyplot as plt
        from sklearn.preprocessing import StandardScaler
        import seaborn as sns
        #from datetime import datetime
        #Read the csv file
        df = pd.read csv("upsample min.csv")
        df = pd.read csv("upsample.csv")
        df = pd.read csv("upsampled matlab.csv")
        df2=df.drop(df.columns[0], axis=1)
        data = df['glir11'].to numpy()
        split = 0.75
        x1 = df['glir11'].to numpy()[:int(split*len(data))]
        x1 = x1.reshape(len(x1),1)
        y1 = df['qo11'].to numpy()[:int(split*len(data))]
        y1 = y1.reshape(len(y1),1)
        x2 = df['glir11'].to numpy()[int(split*len(data)):]
        y2 = df['qo11'].to numpy()[int(split*len(data)):]
```

```
print(f"ukuran x train: {np.shape(x1)} ukuran y train: {np.shape(y1)}")
print(f"ukuran x test: {np.shape(x2)} ukuran y test: {np.shape(y2)}")

c:\Users\ASUS\AppData\Local\Programs\Python\Python39\lib\site-packages\scipy\__init__.py:146: UserWarning: A NumPy vers ion >=1.16.5 and <1.23.0 is required for this version of SciPy (detected version 1.23.5 warnings.warn(f"A NumPy version >={np_minversion} and <{np_maxversion}"
ukuran x train: (11400, 1) ukuran y train: (11400, 1)
ukuran x test: (3801,) ukuran y test: (3801,)</pre>
```

Train Data

Preprocessing Data

```
In [ ]: #New dataframe with only training data
        df for training x = x1
        df for training y = y1
        #LSTM uses sigmoid and tanh that are sensitive to magnitude so values need to be normalized
        # normalize the dataset
        scaler = StandardScaler()
        scaler = scaler.fit(df for training x)
        scaler2 = scaler.fit(df for training y)
        df for training scaled x = scaler.transform(df for training x)
        df for training scaled y = scaler2.transform(df for training y)
        \#As required for LSTM networks, we require to reshape an input data into n samples x timesteps x n features.
        #In this example, the n features is 5. We will make timesteps = 14 (past days data used for training).
        #Empty lists to be populated using formatted training data
        trainX = []
        trainY = []
        n future = 1 # Number of days we want to look into the future based on the past days.
        n past = 14 # Number of past days we want to use to predict the future.
        \#Reformat input data into a shape: (n samples x timesteps x n features)
        #In my example, my df for training scaled has a shape (12823, 5)
        #12823 refers to the number of data points and 5 refers to the columns (multi-variables).
        for i in range(n past, len(df for training scaled x) - n future +1):
            trainX.append(df for training scaled x[i - n past:i, 0:df for training x.shape[1]])
```

```
for i in range(n past, len(df for training scaled y) - n future +1):
            trainY.append(df for training scaled y[i + n future - 1:i + n future, 0])
        trainX, trainY = np.array(trainX), np.array(trainY)
        print('trainX shape == {}.'.format(trainX.shape))
        print('trainY shape == {}.'.format(trainY.shape))
        trainX shape == (11386, 14, 1).
        trainY shape == (11386, 1).
        RNN LSTM Architecture & Training
In [ ]: # define the Autoencoder model
        model = Sequential()
        model.add(LSTM(64, activation='relu', input shape=(trainX.shape[1], trainX.shape[2]), return sequences=True))
        model.add(LSTM(64, activation='relu', input shape=(trainX.shape[1], trainX.shape[2]), return sequences=True))
        model.add(LSTM(32, activation='relu', return sequences=False))
        model.add(Dropout(0.2))
        model.add(Dense(trainY.shape[1]))
        model.compile(optimizer='adam', loss='mse')
        model.summary("")
        # fit the model
        history = model.fit(trainX, trainY, epochs=100, batch size=15, validation split=0.1, verbose=1)
        model.save("RNN model resolved")
```

Model: "sequential"

Layer (type)	Output Shape	Param #
lstm (LSTM)	(None, 14, 64)	16896
lstm_1 (LSTM)	(None, 14, 64)	33024
lstm_2 (LSTM)	(None, 32)	12416
dropout (Dropout)	(None, 32)	0
dense (Dense)	(None, 1)	33

Total params: 62,369 Trainable params: 62,369 Non-trainable params: 0

Epoch 1/100 Epoch 2/100 Epoch 3/100 Epoch 4/100 Epoch 5/100 Epoch 6/100 Epoch 7/100 Epoch 8/100 Epoch 9/100 Epoch 10/100 Epoch 11/100 Epoch 12/100

```
Epoch 13/100
Epoch 14/100
Epoch 15/100
Epoch 16/100
Epoch 17/100
Epoch 18/100
Epoch 19/100
Epoch 20/100
Epoch 21/100
Epoch 22/100
Epoch 23/100
Epoch 24/100
Epoch 25/100
Epoch 26/100
Epoch 27/100
Epoch 28/100
Epoch 29/100
Epoch 30/100
Epoch 31/100
Epoch 32/100
Epoch 33/100
Epoch 34/100
```

```
Epoch 35/100
Epoch 36/100
Epoch 37/100
Epoch 38/100
Epoch 39/100
Epoch 40/100
Epoch 41/100
Epoch 42/100
Epoch 43/100
Epoch 44/100
Epoch 45/100
Epoch 46/100
Epoch 47/100
Epoch 48/100
Epoch 49/100
Epoch 50/100
Epoch 51/100
Epoch 52/100
Epoch 53/100
Epoch 54/100
Epoch 55/100
```

```
Epoch 56/100
Epoch 57/100
Epoch 58/100
Epoch 59/100
Epoch 60/100
Epoch 61/100
Epoch 62/100
Epoch 63/100
Epoch 64/100
Epoch 65/100
Epoch 66/100
Epoch 67/100
Epoch 68/100
Epoch 69/100
Epoch 70/100
Epoch 71/100
Epoch 72/100
Epoch 73/100
Epoch 74/100
Epoch 75/100
Epoch 76/100
Epoch 77/100
```

```
Epoch 78/100
Epoch 79/100
Epoch 80/100
Epoch 81/100
Epoch 82/100
Epoch 83/100
Epoch 84/100
Epoch 85/100
Epoch 86/100
Epoch 87/100
Epoch 88/100
Epoch 89/100
Epoch 90/100
Epoch 91/100
Epoch 92/100
Epoch 93/100
Epoch 94/100
Epoch 95/100
Epoch 96/100
Epoch 97/100
Epoch 98/100
```

Weights and Biasses

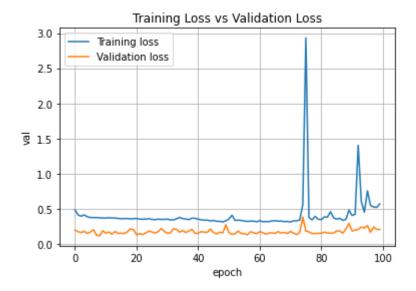
```
In []: layers = [0,1,2,4] #layer 0:lstm 1:lstm 3:dense

weights = {}
biases = {}
for layer in layers:
    weights[layer] = model.layers[layer].get_weights()[0]
    biases[layer] = model.layers[layer].get_weights()[1]

nlayer = 1
print(np.shape(weights[nlayer]))
print(weights[nlayer])

print(np.shape(biases[nlayer]))
print(biases[nlayer])
```

```
(64, 256)
      [[-0.33196753  0.15261273  0.1911132  ... -0.11612164 -0.05420372
        0.2248396 ]
      -0.11666579]
      [-0.01369409 -0.07260814 0.1339566 ... 0.06387173 0.00710219
       -0.0227774 ]
       [-0.03166063 0.15804914 -0.05268697 ... 0.08493868 0.10186508
       -0.02508203]
      0.02114384]
      0.18086322]]
      (64, 256)
      -0.15552069]
      [-0.20493926 0.30195326 0.09652823 ... -0.01944047 0.15859011
        0.08209214]
      [-0.37913728 -0.53568465 -0.09281334 \dots -0.10309111 -0.5107119
        0.05467125]
      0.08953512]
      [-0.01653129 -0.00240258 0.13873385 ... 0.00154706 -0.27371776
        0.22063132]
      [ 0.3088279 -0.15287729 0.1684417 ... 0.11152785 -0.36020002
       -0.10524259]]
In [ ]: xx = np.arange(0,len(history.history['loss']))
      """print(history.history['loss'])
      print(history.history['val_loss'])
      print(xx)"""
      plt.figure(1)
      plt.plot(xx,history.history['loss'], label='Training loss')
      plt.plot(xx,history.history['val loss'], label='Validation loss')
      plt.title("Training Loss vs Validation Loss")
      plt.xlabel("epoch")
      plt.ylabel("val")
      plt.legend()
      plt.grid()
```



Predicting Values

```
#Make prediction
In [ ]:
        #model = keras.models.load_model("RNN_Model")
        n_days_for_prediction = 20
        prediction = model.predict(trainX[:]) #shape = (n, 1) where n is the n days for prediction
        #Perform inverse transformation to rescale back to original range
        prediction_copies = np.repeat(prediction, df_for_training_y.shape[1], axis=-1)
        y_pred_future = scaler.inverse_transform(prediction_copies)
        print('nilai pred:',y_pred_future)
        yy = scaler.inverse_transform(trainY)
        x_axis = np.arange(0,y_pred_future.shape[0])
        print(f"ukuran y: {np.shape(yy)} ukuran y pred: {np.shape(y_pred_future)}")
        plt.figure(2)
        plt.plot(x_axis,y_pred_future, label='pred')
        plt.plot(x_axis,yy, label='well test')
        plt.title("Comparison of TRAIN DATA: Well Production Data and LSTM Network")
```

```
plt.xlabel("time")
plt.ylabel("Oil Flow Rate Production (STB/day)")
plt.legend()
plt.grid()
plt.show()
356/356 [=========== ] - 4s 9ms/step
nilai pred: [[166.51282]
 [166.51282]
 [166.51282]
 . . .
 [166.51282]
 [166.51282]
 [166.51282]]
ukuran y: (11386, 1) ukuran y pred: (11386, 1)
Comparison of TRAIN DATA: Well Production Data and LSTM Network
                                                    pred
  400
Oil Flow Rate Production (STB/day)
051 000 052 000 000
                                                    well test
   350
   300
  250
  200
```

Metric

100

2000

4000

6000

time

8000

10000

```
In [ ]: import math
    from sklearn.metrics import r2_score

MSE = np.square(np.subtract(yy,y_pred_future)).mean()

RMSE = math.sqrt(MSE)
    print("Root Mean Square Error:")
    print(RMSE)
```

```
r2 = r2_score(yy,y_pred_future)
print("\nR2 Value:")
print(r2)

Root Mean Square Error:
40.267503592689

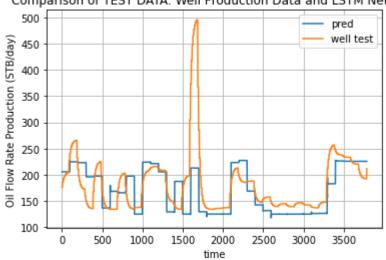
R2 Value:
0.5859916566545849
```

Forecasting Value/Test Data

```
In [ ]: #df2 = pd.read_csv("upsample.csv")
        #df2 = df2.iloc[:,0:152]
        x2 = df['glir11'].to numpy()[int(split*len(data)):]
        y2 = df['qo11'].to numpy()[int(split*len(data)):]
        \#x2 = df2['glir11'].to numpy()
        \#y2 = df2['qo11'].to numpy()
        #New dataframe with only testing data
        x2 = x2.reshape(len(x2),1)
        y2 = y2.reshape(len(y2),1)
        df for testing x = x^2
        df for testing y = y^2
        #LSTM uses sigmoid and tanh that are sensitive to magnitude so values need to be normalized
        # normalize the dataset
        scaler = StandardScaler()
        scaler = scaler.fit(df for testing x)
        scaler2 = scaler.fit(df for testing y)
        df for testing scaled x = scaler.transform(df for testing x)
        df for testing scaled y = scaler2.transform(df for testing y)
        \#As required for LSTM networks, we require to reshape an input data into n samples x timesteps x n features.
        #In this example, the n features is 5. We will make timesteps = 14 (past days data used for testing).
        #Empty lists to be populated using formatted testing data
        testX = []
        testY = []
```

```
n future = 1 # Number of days we want to look into the future based on the past days.
        n past = 14 # Number of past days we want to use to predict the future.
        #Reformat input data into a shape: (n samples x timesteps x n features)
        #In my example, my df for testing scaled has a shape (12823, 5)
        #12823 refers to the number of data points and 5 refers to the columns (multi-variables).
        for i in range(n past, len(df for testing scaled x) - n future +1):
            testX.append(df for testing scaled x[i - n past:i, 0:df for testing x.shape[1]])
        for i in range(n past, len(df for testing scaled y) - n future +1):
            testY.append(df for testing scaled y[i + n future - 1:i + n future, 0])
        testX, testY = np.array(testX), np.array(testY)
        print('testX shape == {}.'.format(testX.shape))
        print('testY shape == {}.'.format(testY.shape))
        testX shape == (3787, 14, 1).
        testY shape == (3787, 1).
In [ ]: #Make forecast
        #model = keras.models.load model("RNN Model")
        n days for forecast = 20
        forecast = model.predict(testX[:]) #shape = (n, 1) where n is the n days for forecast
        #Perform inverse transformation to rescale back to original range
        forecast copies = np.repeat(forecast, df for testing y.shape[1], axis=-1)
        y fore future = scaler.inverse transform(forecast copies)
        #print('nilai pred:',y fore future)
        yyy = scaler.inverse transform(testY)
        x axis = np.arange(0,y fore future.shape[0])
        print(f"ukuran y: {np.shape(yyy)} ukuran y pred: {np.shape(y fore future)}")
        plt.figure(2)
        plt.plot(x axis,y fore future, label='pred')
        plt.plot(x axis,yyy, label='well test')
        plt.title("Comparison of TEST DATA: Well Production Data and LSTM Network")
```

Comparison of TEST DATA: Well Production Data and LSTM Network



Metric

```
In [ ]: import math
    from sklearn.metrics import r2_score

MSE = np.square(np.subtract(yyy,y_fore_future)).mean()

RMSE = math.sqrt(MSE)
    print("Root Mean Square Error:")
    print(RMSE)

r2 = r2_score(yyy,y_fore_future)
    print("\nR2 Value:")
    print(r2)
```

Root Mean Square Error: 50.91016010881377

R2 Value:

0.2482057508163117